Journal of Econometrics 55 (1993) 357. North-Holland

Index

Beaulieu, J. Joseph and Jeffrey A. Miron, Seasonal unit roots in aggregate U.S. data 305
Bell, William R. and David W. Wilcox, The effect of sampling error on the time series behavior of consumption data 235
Canova, Fabio, Forecasting time series with common seasonal patterns 173
Dagum, Estela Bee and Benoît Quenneville, Dynamic linear models for time series components 333
Dickey, David A., Discussion: Seasonal unit roots in aggregate U.S. data 329
Diebold, Francis X., Discussion: The effect of seasonal adjustment filters on tests for a unit root 99
Dufour Jean-Marie, Discussion: The importance of seasonality in inventory models 129
Engle, R. F., C. W. J. Granger, S. Hylleberg, and H. S. Lee, Seasonal cointegration: The Japanese consumption function 275
Findley, David F., Discussion: Dynamic linear models for time series components 353
Geweke, John, Discussion: Forecasting time series with common seasonal patterns 201
Ghysels, Eric and Pierre Perron, The effect of seasonal adjustment filters on tests for a unit root 57
Ghysels, Eric, Editor's introduction: Seasonality and econometric models 1
Granger, C. W. J., *see* R. F. Engle 275
Gregory, Allan W. and Tony Wirjanto, Discussion: The effect of sampling error on the time series behavior of consumption data 267
Hall, Alastair, Discussion: Induced seasonality and production-smoothing models of inventory behavior 169
Hansen, Lars Peter and Thomas J. Sargent, Seasonality and approximation errors in rational expectations models 21
Hylleberg, S., *see* R. F. Engle 275
Krane, Spencer D., Induced seasonality and production-smoothing models of inventory behavior 135
Lee, H. S., *see* R. F. Engle 275
Miron, Jeffrey A., *see* J. J. Beaulieu 305
Nerlove, Marc, David Ross, and Douglas Willson, The importance of seasonality in inventory models: Evidence from business survey data 105
Osborn, Denise R., Discussion: Seasonal cointegration 299
Perron, Pierre, *see* E. Ghysels 57
Quenneville, Benoît, *see* E. B. Dagum 333
Raynauld, Jacques and Jean-Guy Simonato, Seasonal BVAR models: A search along some time domain priors 203
Ross, David, *see* M. Nerlove 105
Sargent, Thomas J., *see* L. P. Hansen 21
Simonato, Jean-Guy, *see* J. Raynauld 203
Sims, Christopher A., Rational expectations modeling with seasonally adjusted data 9
Wilcox, David W., *see* W. R. Bell 235
Willson, Douglas, *see* M. Nerlove 105
Wirjanto, Tony, *see* A. W. Gregory 267
Zellner, Arnold, Discussion: Seasonal BVAR models 231

0304-4076/93/$05.00 © 1993—Elsevier Science Publishers B.V. All rights reserved